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Lower bounds for the expected sample size of sequential procedures for selecting and ranking of binomial and Poisson populations

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Abstract

© 2016, Pleiades Publishing, Ltd.In this paper we consider selection and ranking problems for the cases of binomial and Poisson populations. Our main goal is to construct lower bounds for the expected sample size of sequential selection and ranking procedures for the aforementioned problems in the setting of the indifference zone approach. Established lower bounds are investigated and their explicit estimates are obtained. After we investigate the efficiency of some sequential selection and ranking procedures with respect to our lower bounds.

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Keywords

binomial populations, efficiency, expected sample size, indifference zone, lower bounds for expected sample size, Poisson populations, ranking, Selection